INITIAL
End Date: 10/22/2019
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 10/23/2019
Morgan Stanley & Co. LLC
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $235,000,000
  b. Minimum percentage of customer segregated funds required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of customer segregated funds required between: 0% and 0%

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):
  a. Minimum dollar amount: $140,000,000
  b. Minimum percentage of customer secured funds required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of customer secured funds required between: 0% and 0%

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):
  a. Minimum dollar amount: $92,000,000
  b. Minimum percentage of cleared swaps customer collateral required: 0%
  c. Dollar amount range between: $0 and $0
  d. Percentage range of cleared swaps customer collateral required between: 0% and 0%

Attach supporting documents
### Daily Segregation - Secured Amounts

#### Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder: 0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - **A. Cash**
     - 3,055,408,640 [7315]
   - **B. Securities (at market)**
     - 2,231,167,664 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade: 77,111,884 [7325]

3. Exchange traded options
   - a. Market value of open option contracts purchased on a foreign board of trade: 28,596,191 [7335]
   - b. Market value of open contracts granted (sold) on a foreign board of trade: -29,873,384 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.): 5,362,410,995 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount: 21,181,652 [7351]
   - Less: amount offset by customer owned securities: -20,541,246 [7352] 640,406 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5): 5,363,051,401 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6: 5,363,051,401 [7360]

### FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
   - A. Banks located in the United States: 364,993,436 [7500]
   - B. Other banks qualified under Regulation 30.7: 438,468,710 [7520] 803,462,146 [7530]

2. Securities
   - A. In safekeeping with banks located in the United States: 538,474,436 [7540]
   - B. In safekeeping with other banks qualified under Regulation 30.7: 0 [7560] 538,474,436 [7570]

3. Equities with registered futures commission merchants
   - A. Cash: 9,432,848 [7580]
   - B. Securities: 0 [7590]
   - C. Unrealized gain (loss) on open futures contracts: 321,515 [7600]
   - D. Value of long option contracts: 0 [7610]
   - E. Value of short option contracts: 0 [7615] 9,754,363 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   - A. Cash: 0 [7640]
   - B. Securities: 0 [7650]
   - C. Amount due to (from) clearing organization - daily variation: 0 [7660]
   - D. Value of long option contracts: 0 [7670]
   - E. Value of short option contracts: 0 [7675] 0 [7680]

5. Amounts held by members of foreign boards of trade
   - A. Cash: 2,434,094,688 [7700]
   - B. Securities: 1,692,693,228 [7710]
   - C. Unrealized gain (loss) on open futures contracts: 76,790,369 [7720]
   - D. Value of long option contracts: 28,596,191 [7730]
   - E. Value of short option contracts: -29,873,384 [7735] 4,202,301,092 [7740]

6. Amounts with other depositories designated by a foreign board of trade: 0 [7760]

7. Segregated funds on hand: 0 [7765]

8. Total funds in separate section 30.7 accounts: 5,553,992,037 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
   - 190,940,636 [7780]

10. Management Target Amount for Excess funds in separate section 30.7 accounts: 140,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target: 50,940,636 [7785]
## Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. **Net ledger balance**
   
   **A. Cash**
   
   **Cash**
   
   **B. Securities (at market)**
   
   **Securities (at market)**

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**

   **-1,714,048,879**

3. **Exchange traded options**

   **A. Add market value of open option contracts purchased on a contract market**

   **Cash**

   **-288,313,971**

   **B. Deduct market value of open option contracts granted (sold) on a contract market**

   **B. Deduct market value**

4. **Net equity (deficit) (add lines 1, 2 and 3)**

   **17,282,301,764**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**

   **482,326,048**

   **Less: amount offset by customer securities**

   **-481,937,331**

   **388,717**

6. **Amount required to be segregated (add lines 4 and 5)**

   **17,282,690,481**

7. **FUNDS IN SEGREGATED ACCOUNTS**

   **A. Cash**

   **4,150,049,219**

   **B. Securities representing investments of customers’ funds (at market)**

   **0**

   **C. Securities held for particular customers or option customers in lieu of cash (at market)**

   **789,454,330**

8. **Margins on deposit with derivatives clearing organizations of contract markets**

   **A. Cash**

   **6,520,218,788**

   **B. Securities representing investments of customers’ funds (at market)**

   **0**

   **C. Securities held for particular customers or option customers in lieu of cash (at market)**

   **5,951,853,617**

9. **Net settlement from (to) derivatives clearing organizations of contract markets**

   **15,602,859**

10. **Exchange traded options**

    **A. Value of open long option contracts**

    **422,797,941**

    **B. Value of open short option contracts**

    **-288,313,971**

11. **Net equities with other FCMs**

    **A. Net liquidating equity**

    **7,595,450**

    **B. Securities representing investments of customers’ funds (at market)**

    **0**

    **C. Securities held for particular customers or option customers in lieu of cash (at market)**

    **0**

12. **Segregated funds on hand**

    **0**

13. **Total amount in segregation (add lines 7 through 12)**

    **17,569,258,233**

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**

    **286,567,752**

15. **Management Target Amount for Excess funds in segregation**

    **235,000,000**

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**

    **51,567,752**
**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA**

**Cleared Swaps Customer Requirements**

1. **Net ledger balance**
   - A. Cash: $21,972,984,083 [8500]
   - B. Securities (at market): $9,019,815,182 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - $-8,085,398,402 [8520]

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: $0 [8530]
   - B. Market value of open cleared swaps option contracts granted (sold): $0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - $22,907,400,863 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
     - $-76,192,999 [8560]
     - $3,508,858 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - $22,910,909,721 [8590]

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - A. Cash: $5,178,646,617 [8600]
   - B. Securities representing investments of cleared swaps customers' funds (at market): $0 [8610]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $24,037,576 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: $9,437,760,268 [8630]
   - B. Securities representing investments of cleared swaps customers' funds (at market): $0 [8640]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $8,995,777,606 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - $-267,813,135 [8660]

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: $0 [8670]
    - B. Value of open cleared swaps short option contracts: $0 [8680]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: $0 [8690]
    - B. Securities representing investments of cleared swaps customers' funds (at market): $0 [8700]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $0 [8710]

12. **Cleared swaps customer funds on hand**
    - A. Cash: $0
    - B. Securities representing investments of cleared swaps customers' funds (at market): $0
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): $0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - $23,368,408,932 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - $457,499,211 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - $92,000,000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - $365,499,211 [8770]